

ELECTRON BROKER					[] [] [] []	
File Copyer Off Price Hold/Release Trade Window Help						
GBPUSD [] [] []						
Spot	1.5639	GBPUSD		New York	cut	
34 ATM STRADDLES 36						
1 W	9.90 20	10.10 20	11.00 20		H	
1 M	10.30 30	10.35 30	10.50 30	10.65 30	H	
2 M	10.15 20	10.35 20	10.40 40		H	
3 M	10.20 20	10.25 20	10.35 20	10.40 20	H	
6 M	10.15 30	10.20 30	10.30 30	10.35 30	H	
9 M	10.00 30	10.10 30	10.30 20	10.35 30	H	
1 Y	9.95 20	10.00 20	10.10 20	10.20 20	H	
1 MONTH 25D STRANGLES & RISK REVERSALS						
STR	0.10 30	0.20 30	0.40 30	0.50 30	H	
RR	0.2P 20	0.15P 20	0.35C 20	0.425C 20	H	
Ready					NUM	

FIG. 1

09707782.110700

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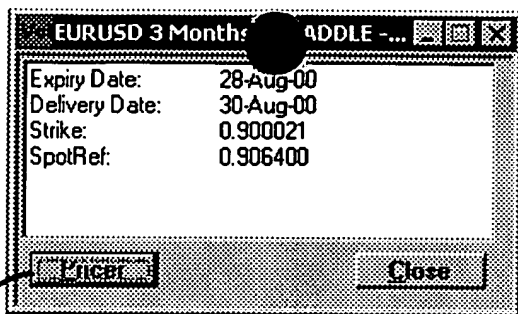


FIG. 2

00/07/2000 11:07:00

00/07/28/2060

Straddle	EUR	USD	USD
Tue 25 May 1999	Mon 28 Aug 2000	Thu 27 May 1999	Wed 30 Aug 2000
0.9000	55.00	1.1111	49.50
0.90640	0.90640	0.00000	0.00%
0.00%	10.50%		
9.460%	0.08575	9.527%	0.10511
Pay 5,203,143	49.6%:49.6%	Pay 4,716,129	54.7%:45.3%
Pay 0	3,666,496	Pay 5,203,143	0
489,711		443,874	

How

FIG. 3

Market Depth			
EURUSD (1 Week) NY			
Side	Price	Size	Date
Bid	10.00	5	14:33:15 25-May
Offer	11.00	50+	14:33:15 25-May
<div>OK</div>			

FIG. 4

004077" 28220260

050707-1000

Figure 1 is a screenshot of a trading interface for EURUSD 3 Months STRADDLE. The interface includes a title bar, a menu bar with 'Deal' and 'Improve' options, and a main area with input fields for 'Bid' (11.8), 'Ask' (13.3), 'Size' (5), 'Upper Spot' (0), 'Lower Spot' (0), 'Timeout' (0), and 'Submit' and 'Off' buttons. Handwritten labels 102, 104, 106, 108, 110, 112, 114, and 148 point to various elements.

FIG. 6

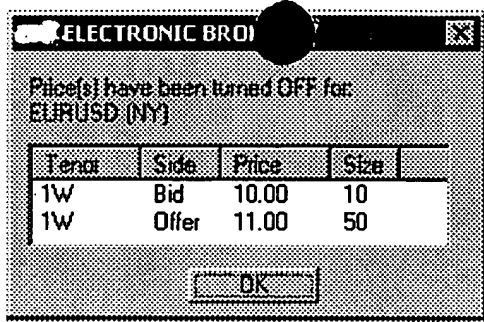


FIG. 7

09707782.110700

ELECTRONIC BRO

Price(s) have been submitted for
EURUSD (1 Week, STRADDLE)

Tenor	Side	Price	Size
1W	Bid	10.00	10
1W	Offer	11.00	50

Confirm Cancel

118

FIG. 8

00707782.110700

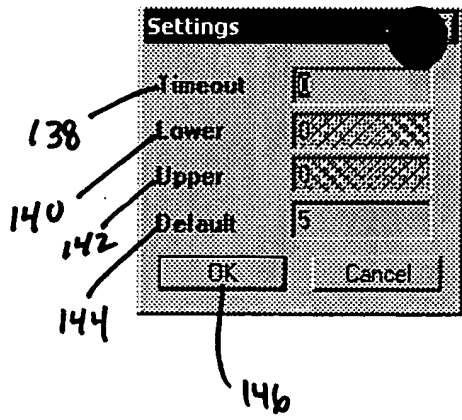


FIG. 10

00707782, 110700

007077-2870760

EURSEK 4M CALL

☒ Deal
☐ Improve

152 **154**

Sell		Buy	
Bid	6.5	7	Ask
Size	10	10	Size

Expiry Date: 29-Nov-00
Delivery Date: 01-Dec-00
Strike: 8.754569
Spot Ref: 8.492300

FIG. 11

00/07/28 11:00

YOU HAVE UNCONFIRMED DEALS

Unconfirmed Deals for FUKJ

You are looking at

Sell	26.31	USD	2M	USDCHF (USD Premium)	CALL	11.00	New York
Buy	15	USD	6M	USDCHF (USD Premium)	CALL	10.40	New York
<hr/>							
SPE000000003271 2		15	min with SUMITOMO			Awaiting Confirma	
SPE000000003271 2		26.31	min with SUMITOMO			Awaiting Confirma	
<hr/>							

Enter

Agree

Exit

FIG. 12

162

156

160

[illegible]

-166

00/01/11 23/04/00

UBS:UBS - (Trade Blotter)									
CCY	PAIR	ADDITIONAL	PREMIUM	DETA	Q1/04	Q2/04	COUNTERPARTY	TRACED	
EURUSD	EUR(20.0)	EUR(1,325,497)	EUR(0.000)	EUR(0.000)	EUR(1,321,462)	EUR(1,110,180)	CHASE		
EURUSD	EUR(40.0)	EUR(688,921)	EUR(0.000)	EUR(0.000)	EUR(616,731)	EUR(55,083)	CHASE	STC000000002003	
EURUSD	EUR(10.0)	EUR(627,886)	EUR(0.000)	EUR(0.000)	EUR(616,731)	EUR(55,083)	CHASE	STC000000002003	
EURUSD	EUR(20.0)	EUR(2,310,328)	EUR(0.000)	EUR(0.000)	EUR(1,321,462)	EUR(1,110,180)	CHASE		
EURUSD	EUR(40.0)	EUR(1,112,575)	EUR(0.000)	EUR(0.000)	EUR(616,731)	EUR(55,083)	CHASE		
EURUSD	EUR(10.0)	EUR(1,400,000)	EUR(0.000)	EUR(0.000)	EUR(1,321,462)	EUR(1,110,180)	CHASE		
EURUSD	EUR(110.0)	EUR(620,250)	EUR(0.000)	EUR(0.000)	EUR(1,321,462)	EUR(1,110,180)	CHASE		

Currency Pair
EURUSD

Counterparty
(not filtered)

☐ Copy Pair
☐ Terminate
☐ Strategy
☐ Buy/Sell
☒ Counterparty
☐ Filter

FIG. 15

SECRET

180

FIG. 16

00707782-110700

Post Specific Interest

Leg1

182 Currency EURUSD 194

188 Maturity 1W New York

190 Expiry 13-JUL-00

184 Delivery 17-JUL-00

192 Strategy CALL

EUR

186 Amount 5

Strike 0

Spot 0.9575

Swap 0.000199

EUR

Deposit 0.0444

Vol 10.57

Delta %

Comments

196 Post

200 Calc

Pricer

Eloze

198

FIG.17

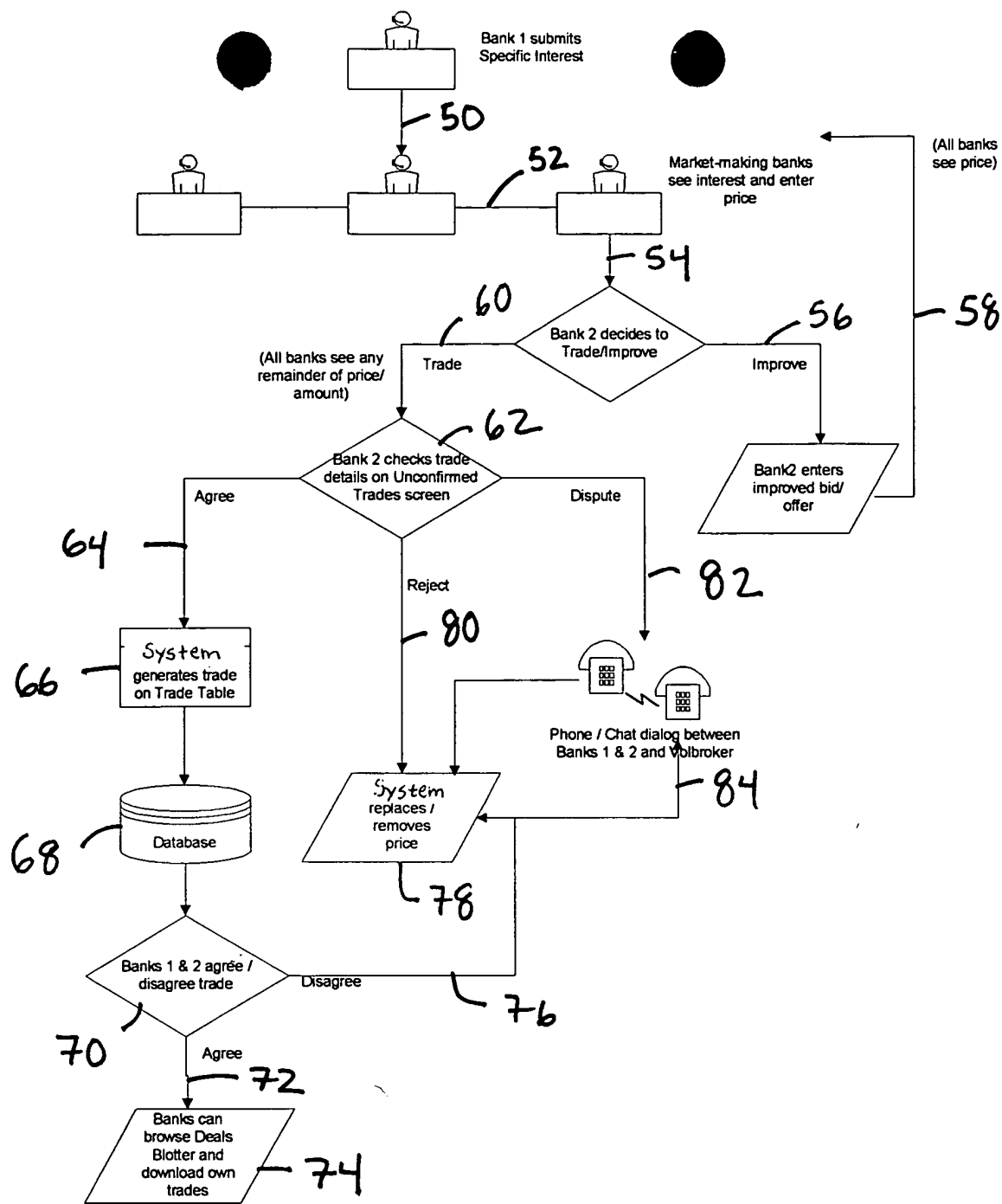


FIG. 18

```
graph TD
    Start([Bank 1 creates new 2 leg Specific Interest]) --> D1{Bank 1 decides whether to enter a Choice price}
    D1 -- "No Choice Price" --> P1[/Bank 2 enters Choice Price on Leg 1 and bid/offer on Leg 2/]
    D1 -- "Choice Price" --> P2[/Bank 2 enters bid / offer on Leg 2/]
    P1 --> D2{Bank decides to Trade/Improve}
    P2 --> D2
    D2 -- "All banks see actions of other banks and can decide to Trade / Improve" --> D3{Bank decides to Trade/Improve}
    D2 -- "All banks see interest and Bank 2 decides to enter price" --> D3
    D3 -- "Improve (bid/offer on leg 2)" --> P3[/Bank enters improved bid/offer (but cannot change Choice Price)/]
    P3 --> D3
    D3 -- "Trade (leg 1)" --> D4{Bank checks trade details on Unconfirmed Trades screen}
    D4 -- "Agree" --> P4[System generates trade on Trade Table]
    P4 --> DB[(Database)]
    DB --> D5{Banks agree / disagree trade}
    D5 -- "Agree" --> P5[/Banks can browse Deals Blotter and download own trades/]
    D5 -- "Disagree" --> P6[/System replaces / removes price/]
    D4 -- "Reject" --> P6
    D4 -- "Dispute" --> P7[/Phone / Chat dialog between Banks 1 & 2 and Volbroker/]
    P7 --> P6
```

FIG. 19

[illegible]

Figure 20

Trade Ticker [Continued Trades]					
Tenor	Side	Price	Size	Date/Time	SI
EURSEK 1Y (NY)	Offer	10.60	30	14:04:07 28-Jul	
EURSEK 1Y (NY)	Bid	11.40	60	14:04:06 28-Jul	
EURSEK 1Y (NY)	Bid	11.50	20	14:04:04 28-Jul	
EURSEK 2M (NY)	Bid	10.95	30	14:02:41 28-Jul	
USDJPY RR (TK)	Bid	0.2P	5	13:39:14 28-Jul	

FIG. 21

00/07/2020 14:00

Normal Trade Process (Offer Cycle)

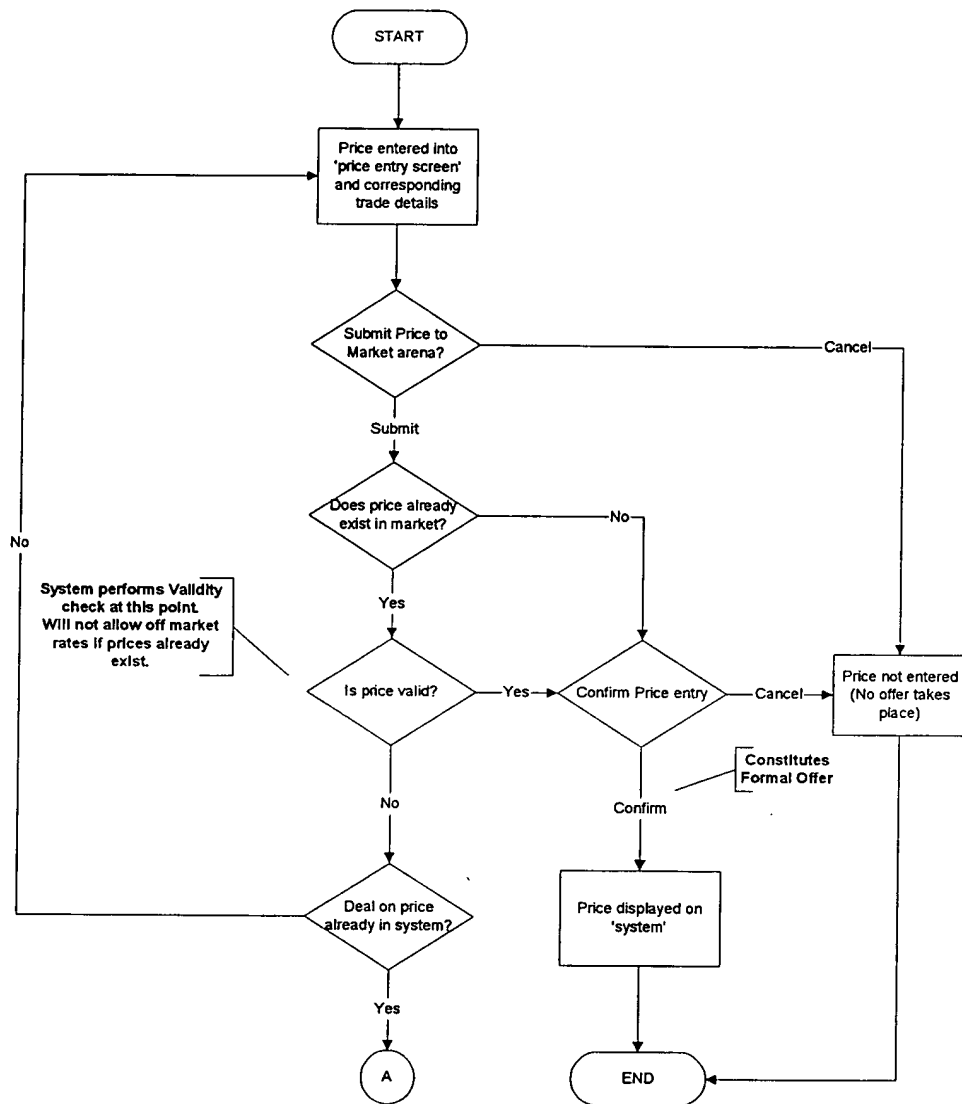


FIG. 22

Normal Trade Process (Acceptance Cycle)

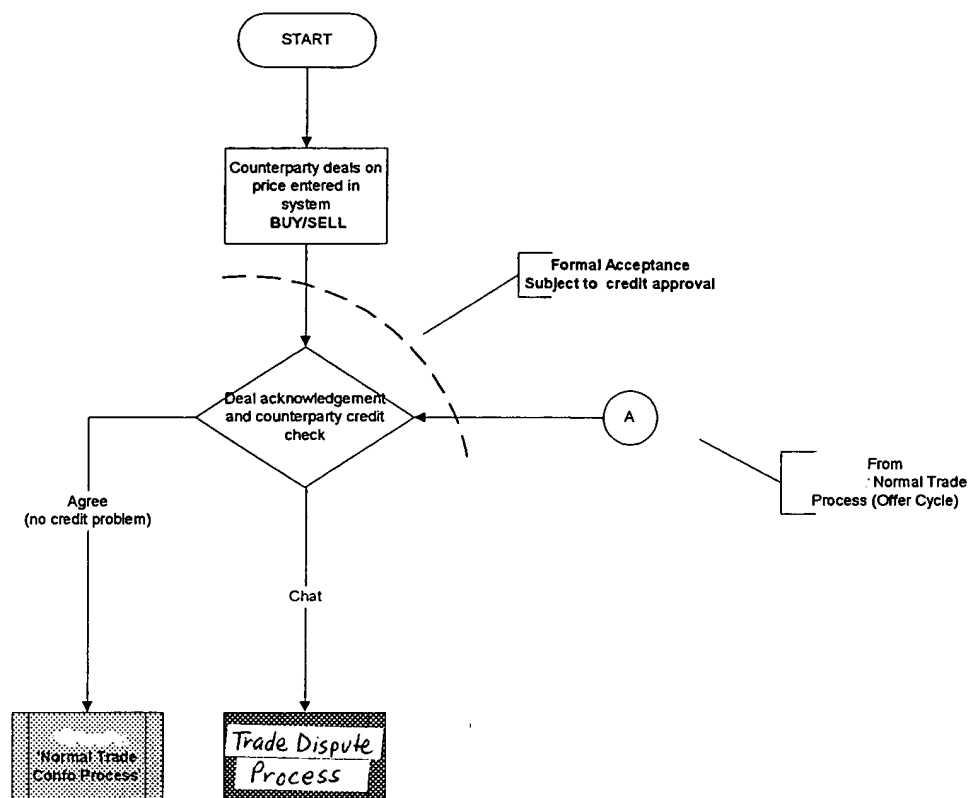


FIG. 23

Normal Trade Confo Process

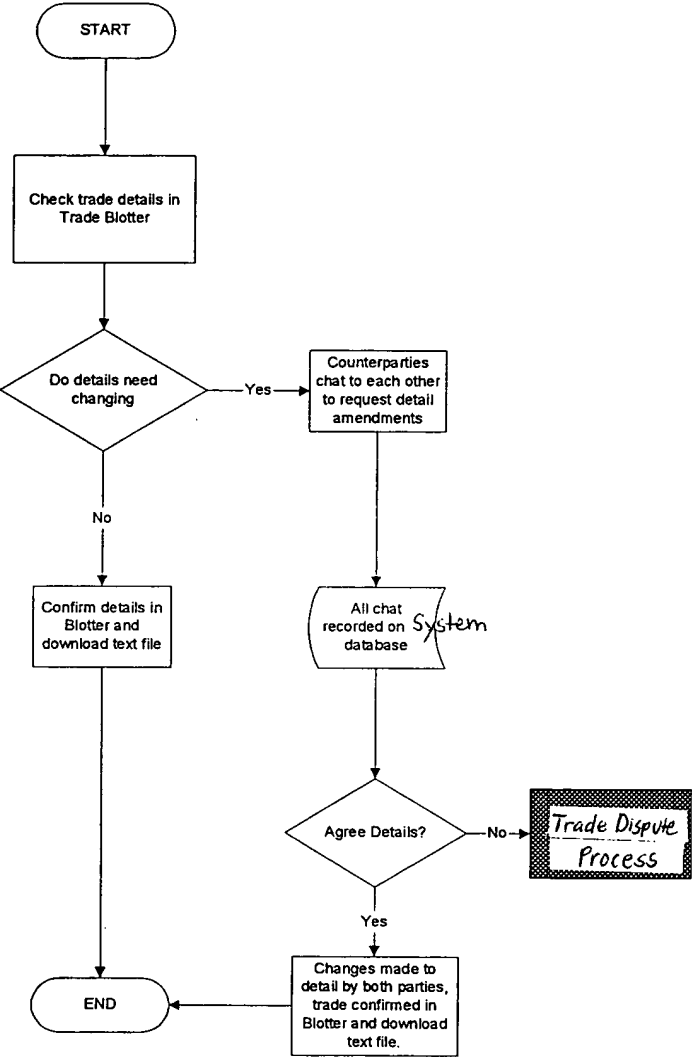


FIG. 24

Trade Negotiation Process

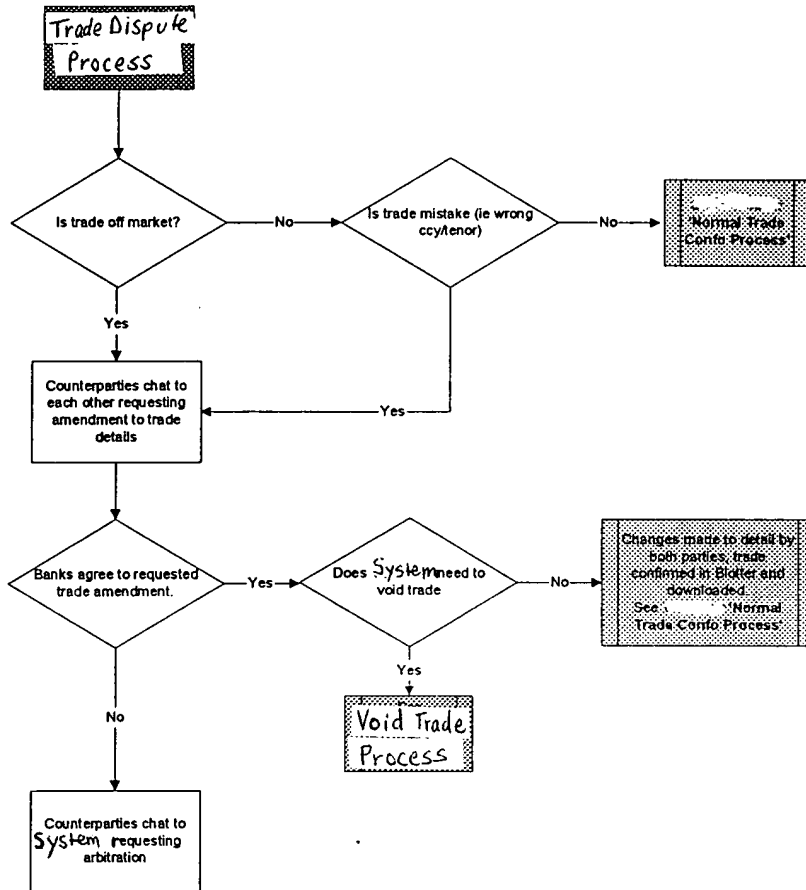


FIG. 25

Void Trade Process

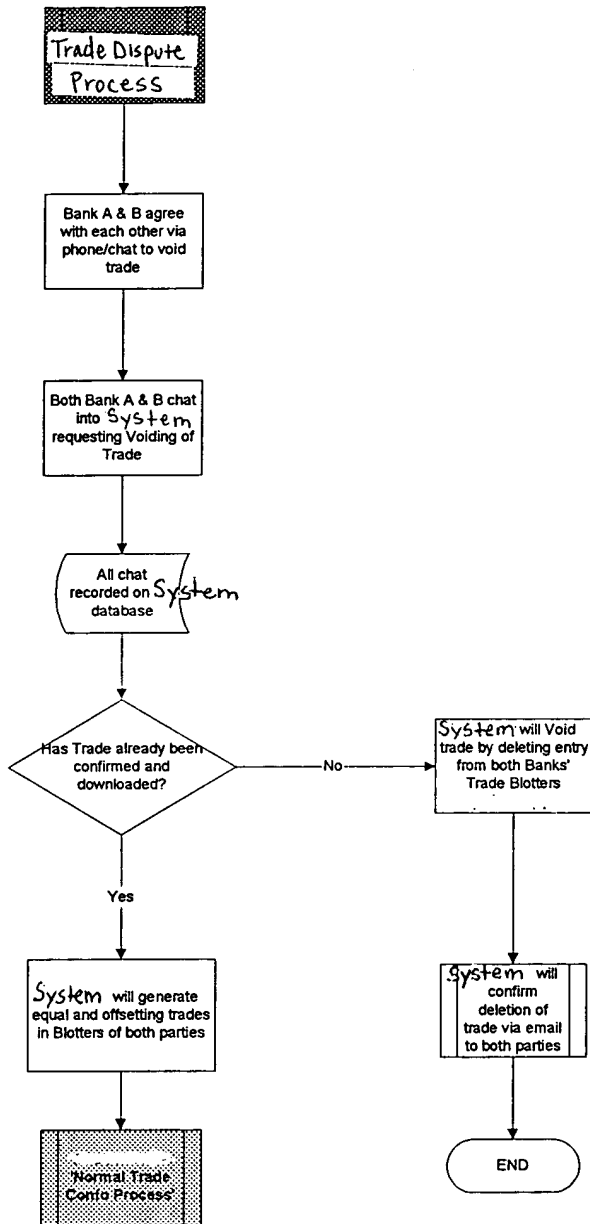


FIG.26

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